X-pand into the Future

e u r e x *circular 100/14*

Date: 19 May 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Action required

Single Stock Futures, Single Stock Dividend Futures: Introduction of SSFs on Kühne & Nagel International AG, Lagardère S.C.A., Schoeller-Bleckmann Oilfield Equipment AG and introduction of an SSDF on Swiss Re AG due to corporate actions

Contact: Michael Durica, T +49-69-211-1 59 23, Derivatives Trading Operations, T +49-69-211-1 12 10

Content may be most important for:	**Attachment:**
Ü All departments	Updated Annexes A and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG passed the following decisions with effect from **21 May 2014**:

1. Introduction of SSFs on Kühne & Nagel International AG, Lagardère S.C.A., Schoeller-Bleckmann Oilfield Equipment AG due to corporate actions.
2. Introduction of an SSDF on Swiss Re AG due to a corporate action.

Single Stock Futures, Single Stock Dividend Futures: Introduction of SSFs on Kühne & Nagel International AG, Lagardère S.C.A., Schoeller-Bleckmann Oilfield Equipment AG and introduction of an SSDF on Swiss Re AG due to corporate actions

1. Product overview

Product code	Future on	Underlying ISIN	Eurex Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
KNII	Kühne & Nagel International AG	CH0025238863	CH01	CHF	DE000A11RPB2	K4II	K5II
LAGH	Lagardère S.C.A.	FR0000130213	FR01	EUR	DE000A11RPC0	LA4H	LA5H
S4RE	Swiss Re AG Dividends	XC000A1HTZW4	CH21	CHF	DE000A11RPD8	-----	-----
SBOI	Schoeller-Bleck-mann Oilfield Equipment AG	AT0000946652	AT01	EUR	DE000A11RPA4	SB4I	SB5I

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
KNII	100	0.0001	1	SNSFSC
LAGH	100	0.0001	1	XNCFSE
S4RE	1000	0.001	1	XNCHYC
SBOI	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new products are in line with the existing ones for Single Stock Futures and Single Stock Dividend Futures with the relevant Eurex group IDs, also in terms of trading hours and trading calendar, last trading day, settlement and determination of the daily and final settlement prices.

Updated Annexes A and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published on the Eurex website www.eurexchange.com under the following link:

Resources > Rules and Regulations > Contract specifications

3. Risk parameters

You will receive the relevant risk parameters via the Theoretical Price Files after the product set-up in Eurex Exchange's T7. The parameters will also be published as of start of trading on the Eurex website under:

Market data > Clearing data > Risk parameters and initial margins

4. Mistrade parameters, position limits

Mistrade ranges and position limits for the new products will be published as of start of trading on the Eurex website under the links:

Products > Equity Derivatives > Single Stock Futures

Products > Dividend Derivatives > Single Stock Dividend Futures

5. Transaction limits

The same values apply as for existing Single Stock Futures or Single Stock Dividend Futures with the respective Eurex group ID. For details, please refer to the Eurex website under the link:

Technology > Excessive System Usage Fee

6. Transaction fees

The same transaction fees apply as for existing Single Stock Futures or Single Stock Dividend Futures.

7. Vendor codes

As of start of trading, data vendor codes for the new products will be published on the Eurex website under the link:

Products > Vendor Product Codes

8. Prisma eligibility

All futures and options on equities and equity indexes are eligible for usage within Prisma. Please refer to Risk Control at tel. +49-69-211-1 24 52 for any questions you may have regarding Prisma eligibility of certain Eurex products.

19 May 2014

****

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

Annex A in relation to subsection 1.6 of the Contract Specifications:

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Kühne & Nagel Internat. AG	KNII	CH01	XVTX	100	0,0001	CHF
Lagardère S.C.A.	LAGH	FR01	XPAR	100	0,0001	EUR
Schoeller-Bleckmann Oilfield Equipment AG	SBOI	AT01	XVIE	100	0,0001	EUR
[…]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

[…]

Annex D in relation to subsection 1.14 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Swiss Re AG	S4RE	CH21	XVTX	1000	0.001	CHF
[…]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall merely have an internal assignment function

** GBX: Pence Sterling

[…]